

Irish Stock Exchange Daily Bond Index Report

Tuesday 16 June, 2015

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Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 16-Jun-2015	Previous Close Value 15-Jun-2015	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.65	116.96	-0.273%	-3.11%	-5.64%	-3.37%	16.65%	5.90	5.82	1.46
All Bond Index (Return)	188.87	189.36	-0.259%	-2.89%	-4.86%	-1.71%	88.87%	5.90	5.82	1.46
Under 3 Bond Index (Clean)	95.08	95.12	-0.046%	-0.48%	-1.18%	-1.80%	-4.92%	1.47	1.46	0.10
Under 3 Bond Index (Return)	142.36	142.41	-0.033%	-0.25%	-0.21%	0.27%	42.36%	1.47	1.46	0.10
Under 5 Bond Index (Clean)	106.69	106.83	-0.134%	-1.16%	-2.22%	-2.18%	6.69%	3.20	3.18	0.50
Under 5 Bond Index (Return)	164.48	164.67	-0.120%	-0.94%	-0.69%	0.38%	64.48%	3.20	3.18	0.50
Under 10 Bond Index (Clean)	114.30	114.57	-0.234%	-2.24%	-4.14%	-3.13%	14.30%	4.86	4.80	1.12
Under 10 Bond Index (Return)	180.21	180.61	-0.219%	-2.03%	-3.33%	-1.45%	80.21%	4.86	4.80	1.12
5 Plus Bond Index (Clean)	122.96	123.47	-0.413%	-5.03%	-9.03%	-5.43%	22.96%	8.68	8.52	1.82
5 Plus Bond Index (Return)	203.64	204.46	-0.401%	-4.83%	-9.00%	-4.67%	103.64%	8.68	8.52	1.82
10 Plus Bond Index (Clean)	121.25	122.06	-0.665%	-11.61%	-19.33%	-13.27%	21.25%	16.57	16.17	2.48
10 Plus Bond Index (Return)	211.51	212.91	-0.656%	-11.47%	-18.90%	-12.17%	111.51%	16.57	16.17	2.48

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt Clean Price	O/S Amt Dirty Price
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	101.41	6.83	298	108.24	0.00	7	7	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	103.81	0.74	59	104.56	0.00	8,132	8,442	8503
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	112.50	3.63	241	116.13	0.00	6,389	7,188	7420
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	113.92	2.97	241	116.89	0.00	9,256	10,544	10819
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	115.70	4.38	363	120.07	0.00	7,700	8,909	9246
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	122.52	3.90	241	126.41	0.00	6,767	8,290	8554
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	117.73	0.73	59	118.46	0.00	11,609	13,667	13751
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	121.40	3.30	241	124.70	0.00	8,252	10,018	10291
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	97.80	0.20	93	98.00	0.00	4,863	4,756	4765
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	118.27	0.94	88	119.21	0.00	5,480	6,481	6532
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	114.77	0.84	90	115.61	0.00	8,137	9,339	9407
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	132.27	1.41	95	133.67	0.00	11,745	15,535	15700
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	102.11	0.21	32	102.32	0.00	5,813	5,935	5947
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	86.23	0.65	118	86.87	0.00	5,010	4,320	4352

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Bond Index Constituent

Clean Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 16-Jun-2015	Previous Index Price 15-Jun-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	101.41	101.44	-0.026%	-0.384%	-1.694%	-3.472%	-0.20	0.17	0.17
IE0006857530	0685753	4.6 Treas Bnd 2016	103.81	103.84	-0.026%	-0.269%	-0.980%	-1.978%	0.02	0.83	0.83
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	112.50	112.58	-0.071%	-0.722%	-1.415%	-1.534%	0.13	2.19	2.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	113.92	114.06	-0.123%	-0.992%	-1.757%	-1.500%	0.30	3.10	3.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	115.70	115.96	-0.229%	-1.382%	-2.257%	-1.654%	0.43	3.77	3.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	122.52	122.71	-0.159%	-1.588%	-2.964%	-2.553%	0.62	3.87	3.85
IE0034074488	3407448	4.5 Treas Bnd 2020	117.73	117.92	-0.164%	-1.670%	-3.045%	-2.338%	0.75	4.46	4.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	121.40	121.76	-0.296%	-1.946%	-3.583%	-3.051%	0.88	4.74	4.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	97.80	98.20	-0.410%	-2.965%	-4.672%		1.14	6.57	6.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	118.27	118.73	-0.383%	-3.275%	-6.254%	-3.143%	1.40	6.87	6.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	114.77	115.33	-0.490%	-3.817%	-7.313%	-3.368%	1.58	7.74	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	132.27	132.65	-0.289%	-4.686%	-8.372%	-4.120%	1.76	8.02	7.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.11	102.77	-0.644%	-8.569%	-14.334%	-5.153%	2.23	12.71	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	86.23	86.83	-0.694%	-14.993%	-24.563%		2.68	21.86	21.29

Return Price Performance						Performance			Yield to	Macaulay	Modified
ISIN	SEDOL	Bond Name	Index Price 16-Jun-2015	Previous Index Price 15-Jun-2015	% Change	MTD	QTD	YTD	Maturity	Duration	Duration
IE0004680173	0468017	8.25 Treas Bnd 2015	108.24	108.24	-0.003%	-0.002%	-0.006%	0.144%	-0.20	0.17	0.17
IE0006857530	0685753	4.6 Treas Bnd 2016	104.56	104.57	-0.013%	-0.051%	-4.263%	-4.204%	0.02	0.83	0.83
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	116.13	116.20	-0.055%	-0.468%	-0.389%	0.662%	0.13	2.19	2.19
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	116.89	117.02	-0.109%	-0.781%	-0.922%	0.278%	0.30	3.10	3.10
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	120.07	120.33	-0.211%	-1.156%	-1.431%	0.057%	0.43	3.77	3.76
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	126.41	126.59	-0.141%	-1.316%	-1.937%	-0.402%	0.62	3.87	3.85
IE0034074488	3407448	4.5 Treas Bnd 2020	118.46	118.64	-0.153%	-1.479%	-5.767%	-4.251%	0.75	4.46	4.43
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	124.70	125.05	-0.277%	-1.706%	-2.698%	-1.214%	0.88	4.74	4.70
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	98.00	98.41	-0.407%	-2.920%	-4.506%		1.14	6.57	6.50
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	119.21	119.66	-0.372%	-3.099%	-5.597%	-4.756%	1.40	6.87	6.78
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	115.61	116.16	-0.479%	-3.656%	-6.727%	-4.812%	1.58	7.74	7.62
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	133.67	134.04	-0.275%	-4.458%	-7.569%	-6.053%	1.76	8.02	7.88
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	102.32	102.97	-0.637%	-8.457%	-14.816%	-5.247%	2.23	12.71	12.43
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	86.87	87.47	-0.683%	-14.816%	-24.146%		2.68	21.86	21.29